Oulun yliopiston matemaattisten tieteiden laitos

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Loppukoe, ma 10.1.2011 klo 10-14 L1

Ei omia muistiinpanoja. Laskin sallittu. Tarvittavat taulukot jaetaan tehtäväpaperin mukana.

1. Olkoon X satunnaismuuttuja, joka noudattaa Gumbelin minimijakaumaa sijaintiparametrilla $\alpha \in \mathbb{R}$ ja skaalaparametrilla $\beta > 0$, jonka kertymäfunktion lauseke on

$$F_X(x) = 1 - \exp\left\{-\exp\left(\frac{x-\alpha}{\beta}\right)\right\}, \quad x \in \mathbb{R}.$$

(a) Johda X:n jakauman kvantiilifunktion lauseke.

(b) Olkoon $Y = \exp(X)$. Johda Y:n kertymäfunktion $F_Y(y)$ ja tiheysfunktion $f_Y(y)$ lauseke.

2. Olkoon $\{X_1, X_2, \ldots, X_n\}$ satunnaisotos normaalijakaumasta eli joukko riippumattomia satunnaismuuttujia, joille $X_i \sim N(\mu, \sigma^2)$, jok. $i = 1, 2, \ldots$, ja $\sigma^2 > 0$. Määritellään otoskeskiarvo $\bar{X}$ ja otosvarianssi V seuraavasti

$$\bar{X} = \frac{1}{n}\sum_{i=1}^{n} X_i, \qquad V = \frac{1}{n-1}\sum_{i=1}^{n}(X_i - \bar{X})^2$$

Luennolla on osoitettu mm. , että skaalattu jäännösneliösumma $(n-1)V/\sigma^2$ noudattaa khiin neliöjakaumaa vapausasteluvulla $n-1$, jota tulosta voi käyttää hyväksi tässä tehtävässä. Olkoon $S = \sqrt{V}$ otoskeskihajonta.

(a) Laske otoskeskihajonnan S odotusarvon $\mathbb{E}(S)$ ja varianssin $\mathrm{var}(S)$ tarkat arvot.

(b) Laske delta-menetelmällä odotusarvon $\mathbb{E}(S)$ ja varianssin $\mathrm{var}(S)$ likiarvot 1. kertaluvun tarkkuudella.

3. Olkoon $X = (X_1, X_2)$ satunnaismuuttujapari, jossa X_1:n reunajakauma on $\mathrm{Exp}(1)$ ja X_2:n ehdollinen jakauma ehdolla $X_1 = x_1$ on $\mathrm{Exp}(1/x_1)$, kun $x_1 > 0$.

(a) Laske X_1:n vinouskertoimen γ_1 arvo.

(b) Laske X_2:n reunajakauman varianssi $\mathrm{var}(X_2)$.

4. Olkoon $X = (X_1, X_2)$ satunnaisvektori, jonka yhteistiheysfunktion $f_X : \mathbb{R}^2 \to \mathbb{R}$ määrittelevä lauseke on

$$f_X(x_1, x_2) = 3(X_1 + x_2)I_A(x_1, x_2), \quad (x_1, x_2) \in \mathbb{R}^2,$$

jossa tukialue on $A = \{(x_1, x_2) \in \mathbb{R} \mid 0 < x_1, x_2 < 1,\ x_1 + x_2 > 1\}$. Olkoon edelleen $Y = X_1 + X_2$.

(a) Johda muunnoksen Y tiheysfunktion lauseke.

(b) Määrää Y:n odotusarvo $\mathbb{E}(Y)$.

5. Olkoon $X_1, X_2, \ldots$ jono toisistaan riippumattomia satunnaismuuttujia siten, että $X_i \sim \mathrm{Poisson}(\mu)$, $i = 1, 2, \ldots$, ja $\mu > 0$. Merkitään $\bar{X}_n = \sum_{i=1}^{n} X_i/n$, $n = 1, 2, \ldots$

(a) Olkoon $U_n = \sqrt{n}(\bar{X}_n - \mu)$. Mitä jakaumaa kohti jono (U_n) suppenee jakaumaltaan, kun $n \to \infty$? Perustele.

(b) Olkoon $V_n = (\bar{X}_n - \mu)^2/\bar{X}_n$, $n = 1, 2, \ldots$. Mitä jakaumaa kohti jono (V_n) suppenee jakaumaltaan, kun $n \to \infty$? Perustele.

Table 2 CONTINUOUS DISTRIBUTIONS

Name of parametric family of distributions	Cumulative distribution function $F(\cdot)$ or probability density function $f(\cdot)$	Parameter space	Mean $\mu = \mathscr{E}[X]$	Variance $\sigma^2 = \mathscr{E}[(X-\mu)^2]$	Moments $\mu_r' = \mathscr{E}[X^r]$ or $\mu_r = \mathscr{E}[(X-\mu)^r]$ and/or cumulants κ_r	Moment generating function $\mathscr{E}[e^{tX}]$
Uniform or rectangular	$f(x) = \frac{1}{b-a} I_{[a,b]}(x)$	$-\infty < a < b < \infty$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$	$\mu_r = 0$ for r odd $\mu_r = \frac{(b-a)^r}{2^r(r+1)}$ for r even	$\frac{e^{bt}-e^{at}}{(b-a)t}$
Normal	$f(x) = \frac{1}{\sqrt{2\pi}\sigma} \exp[-(x-\mu)^2/2\sigma^2]$	$-\infty < \mu < \infty$ $\sigma > 0$	μ	σ^2	$\mu_r = 0$, r odd; $\mu_r = \frac{r!}{(r/2)!}\frac{\sigma^r}{2^{r/2}}$, r even; $\kappa_r = 0$, $r > 2$	$\exp[\mu t + \frac{1}{2}\sigma^2 t^2]$
Exponential	$f(x) = \lambda e^{-\lambda x} I_{(0,\infty)}(x)$	$\lambda > 0$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$	$\mu_r' = \frac{\Gamma(r+1)}{\lambda^r}$	$\frac{\lambda}{\lambda - t}$ for $t < \lambda$
Gamma	$f(x) = \frac{\lambda^r}{\Gamma(r)} x^{r-1} e^{-\lambda x} I_{(0,\infty)}(x)$	$\lambda > 0$ $r > 0$	$\frac{r}{\lambda}$	$\frac{r}{\lambda^2}$	$\mu_j' = \frac{\Gamma(r+j)}{\lambda^j \Gamma(r)}$	$\left(\frac{\lambda}{\lambda - t}\right)^r$ for $t < \lambda$
Beta	$f(x) = \frac{1}{B(a,b)} x^{a-1}(1-x)^{b-1} I_{(0,1)}(x)$	$a > 0$ $b > 0$	$\frac{a}{a+b}$	$\frac{ab}{(a+b+1)(a+b)^2}$	$\mu_r' = \frac{B(r+a,b)}{B(a,b)}$	not useful
Cauchy	$f(x) = \frac{1}{\pi\beta\{1 + [(x-\alpha)/\beta]^2\}}$	$-\infty < \alpha < \infty$ $\beta > 0$	Does not exist	Does not exist	Do not exist	Characteristic function is $e^{i\alpha t - \beta\|t\|}$
Lognormal	$f(x) = \frac{1}{x\sqrt{2\pi}\sigma} \exp[-(\log_e x - \mu)^2/2\sigma^2] I_{(0,\infty)}(x)$	$-\infty < \mu < \infty$ $\sigma > 0$	$\exp[\mu + \frac{1}{2}\sigma^2]$	$\exp[2\mu + 2\sigma^2] - \exp[2\mu + \sigma^2]$	$\mu_r' = \exp[r\mu + \frac{1}{2}r^2\sigma^2]$	not useful
Double exponential	$f(x) = \frac{1}{2\beta} \exp\left(-\frac{\|x-\alpha\|}{\beta}\right)$	$-\infty < \alpha < \infty$ $\beta > 0$	α	$2\beta^2$	$\mu_r = 0$ for r odd; $\mu_r = r!\,\beta^r$ for r even	$\frac{e^{\alpha t}}{1 - (\beta t)^2}$

Table 2 CONTINUOUS DISTRIBUTIONS (*continued*)

Name of parametric family of distributions	Cumulative distribution function $F(\cdot)$ or probability density function $f(\cdot)$	Parameter space	Mean $\mu = \mathscr{E}[X]$	Variance $\sigma^2 = \mathscr{E}[(X-\mu)^2]$	Moments $\mu_r' = \mathscr{E}[X^r]$ or $\mu_r = \mathscr{E}[(X-\mu)^r]$ and/or cumulants κ_r	Moment generating function $\mathscr{E}[e^{tX}]$
Weibull	$f(x) = abx^{b-1}\exp[-ax^b]I_{(0,\infty)}(x)$	$a > 0$ $b > 0$	$a^{-1/b}\Gamma(1+b^{-1})$	$a^{-2/b}[\Gamma(1+2b^{-1}) - \Gamma^2(1+b^{-1})]$	$\mu_r' = a^{-r/b}\Gamma\left(1+\frac{r}{b}\right)$	$\mathscr{E}[X^t] = a^{-t/b}\Gamma\left(1+\frac{t}{b}\right)$
Logistic	$F(x) = [1+e^{-(x-\alpha)/\beta}]^{-1}$	$-\infty < \alpha < \infty$ $\beta > 0$	α	$\frac{\beta^2\pi^2}{3}$		$e^{\alpha t}\pi\beta t \csc(\pi\beta t)$
Pareto	$f(x) = \frac{\theta x_0^\theta}{x^{\theta+1}} I_{(x_0,\infty)}(x)$	$x_0 > 0$ $\theta > 0$	$\frac{\theta x_0}{\theta-1}$ for $\theta > 1$	$\frac{\theta x_0^2}{(\theta-1)^2(\theta-2)}$ for $\theta > 2$	$\mu_r' = \frac{\theta x_0^r}{\theta - r}$ for $\theta > r$	does not exist
Gumbel or extreme value	$F(x) = \exp(-e^{-(x-\alpha)/\beta})$	$-\infty < \alpha < \infty$ $\beta > 0$	$\alpha + \beta\gamma$, $\gamma \approx .577216$	$\frac{\pi^2\beta^2}{6}$	$\kappa_r = (-\beta)^r\psi^{(r-1)}(1)$ for $r \geq 2$, where $\psi(\cdot)$ is digamma function	$e^{\alpha t}\Gamma(1-\beta t)$ for $t < 1/\beta$
t distribution	$f(x) = \frac{\Gamma[(k+1)/2]}{\Gamma(k/2)} \frac{1}{\sqrt{k\pi}} \frac{1}{(1+x^2/k)^{(k+1)/2}}$	$k > 0$	$\mu = 0$ for $k > 1$	$\frac{k}{k-2}$ for $k > 2$	$\mu_r = 0$ for $k > r$ and r odd $\mu_r = \frac{k^{r/2}B((r+1)/2, (k-r)/2)}{B(\frac{1}{2}, k/2)}$ for $k > r$ and r even	does not exist
F distribution	$f(x) = \frac{\Gamma[(m+n)/2]}{\Gamma(m/2)\Gamma(n/2)}\left(\frac{m}{n}\right)^{m/2} \times \frac{x^{(m-2)/2}}{[1+(m/n)x]^{(m+n)/2}} I_{(0,\infty)}(x)$	$m, n = 1, 2, \ldots$	$\frac{n}{n-2}$ for $n > 2$	$\frac{2n^2(m+n-2)}{m(n-2)^2(n-4)}$ for $n > 4$	$\mu_r' = \left(\frac{n}{m}\right)^r \frac{\Gamma(m/2+r)\Gamma(n/2-r)}{\Gamma(m/2)\Gamma(n/2)}$ for $r < \frac{n}{2}$	does not exist
Chi-square distribution	$f(x) = \frac{1}{\Gamma(k/2)}\left(\frac{1}{2}\right)^{k/2} x^{k/2-1}e^{-(1/2)x}I_{(0,\infty)}(x)$	$k = 1, 2, \ldots$	k	$2k$	$\mu_j' = \frac{2^j\Gamma(k/2+j)}{\Gamma(k/2)}$	$\left(\frac{1}{1-2t}\right)^{k/2}$ for $t < 1/2$

Table 1 DISCRETE DISTRIBUTIONS

Name of parametric family of distributions	Discrete density functions $f(\cdot)$	Parameter space	Mean $\mu = \mathscr{E}[X]$	Variance $\sigma^2 = \mathscr{E}[(X-\mu)^2]$	Moments $\mu_r' = \mathscr{E}[X^r]$ or $\mu_r = \mathscr{E}[(X-\mu)^r]$ and/or cumulants κ_r	Moment generating function $\mathscr{E}[e^{tX}]$
Discrete uniform	$f(x) = \frac{1}{N} I_{\{1, \ldots, N\}}(x)$	$N = 1, 2, \ldots$	$\frac{N+1}{2}$	$\frac{N^2-1}{12}$	$\mu_3' = \frac{N(N+1)^2}{4}$ $\mu_4' = \frac{(N+1)(2N+1)(3N^2+3N-1)}{30}$	$\sum_{j=1}^{N} \frac{1}{N} e^{jt}$
Bernoulli	$f(x) = p^x q^{1-x} I_{\{0, 1\}}(x)$	$0 \le p \le 1$ $(q = 1-p)$	p	pq	$\mu_r' = p$ for all r	$q + pe^t$
Binomial	$f(x) = \binom{n}{x} p^x q^{n-x} I_{\{0, 1, \ldots, n\}}(x)$	$0 \le p \le 1$ $n = 1, 2, 3, \ldots$ $(q = 1-p)$	np	npq	$\mu_3 = npq(q-p)$ $\mu_4 = 3n^2p^2q^2 + npq(1-6pq)$	$(q + pe^t)^n$
Hypergeometric	$f(x) = \frac{\binom{K}{x}\binom{M-K}{n-x}}{\binom{M}{n}} I_{\{0, 1, \ldots, n\}}(x)$	$M = 1, 2, \ldots$ $K = 0, 1, \ldots, M$ $n = 1, 2, \ldots, M$	$n\frac{K}{M}$	$n\frac{K}{M}\frac{M-K}{M}\frac{M-n}{M-1}$	$\mathscr{E}[X(X-1)\cdots(X-r+1)] = r!\frac{\binom{K}{r}\binom{n}{r}}{\binom{M}{r}}$	not useful
Poisson	$f(x) = \frac{e^{-\lambda}\lambda^x}{x!} I_{\{0, 1, \ldots\}}(x)$	$\lambda > 0$	λ	λ	$\kappa_r = \lambda$ for $r = 1, 2, \ldots$ $\mu_3 = \lambda$ $\mu_4 = \lambda + 3\lambda^2$	$\exp[\lambda(e^t - 1)]$
Geometric	$f(x) = pq^x I_{\{0, 1, \ldots\}}(x)$	$0 < p \le 1$ $(q = 1-p)$	$\frac{q}{p}$	$\frac{q}{p^2}$	$\mu_3 = \frac{q+q^2}{p^2}$ $\mu_4 = \frac{q+7q^2+q^3}{p^4}$	$\frac{p}{1-qe^t}$
Negative binomial	$f(x) = \binom{r+x-1}{x} p^r q^x I_{\{0, 1, \ldots\}}(x)$	$0 < p \le 1$ $r > 0$ $(q = 1-p)$	$\frac{rq}{p}$	$\frac{rq}{p^2}$	$\mu_3 = \frac{r(q+q^2)}{p^3}$ $\mu_4 = \frac{r[q+(3r+4)q^2+q^3]}{p^4}$	$\left(\frac{p}{1-qe^t}\right)^r$